

Special Issue

Fixed Income Market

Message from the Guest Editor

The fixed-income market has developed quickly in the last few decades. Many fixed-income securities were innovated and have had a significant impact on society. For example, credit default swap (CDS) has attracted considerable attention during the Global Finance Crisis (GFC) period between 2007 and 2009. A lot of new questions arise due to the recent development in machine learning, big data, and other areas. This Special Issue will bring to bear the research that addresses emerging questions in the fixed-income market. Topics include but are not limited to: (1) Machine learning and big data analysis of fixed income markets; (2) The impact of fixed income market innovation on firm behaviour; (3) High-frequency trading or market microstructure of fixed income market; (4) Behaviour finance of fixed income market; (5) New modelling of fixed income securities.

Guest Editor

Prof. Dr. Hai Lin

Wellington School of Business and Government, Victoria University of Wellington, Wellington 6012, New Zealand

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Management*
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
jrfm@mdpi.com

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Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph,
ON N1G2W1, Canada

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